

Daily MTM Report

Daily summary for 25/11/2008

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<u>i-Bonds</u>										
CGR2 On 19/01/2009 Bond			19.12500		19.17500			0.00	0	0.00
R153 On 31/08/2010 Bond			8.06500		8.22000			0.00	0	0.00
R157 On 15/09/2015 Bond			7.94500		8.12000			0.00	0	0.00
R186 On 21/12/2026 Bond			7.84000		8.01500			0.00	0	0.00
R196 On 28/02/2009 Bond			12.13400		12.18300			0.00	0	0.00
R201 On 21/12/2014 Bond			8.00500		8.18500			0.00	0	0.00
R203 On 15/09/2017 Bond			7.98000		8.16500			0.00	0	0.00
R204 On 21/12/2018 Bond			7.98500		8.16500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.01000		8.20000			0.00	0	0.00
R207 On 15/01/2020 Bond			7.96000		8.13500			0.00	0	0.00
R208 On 31/03/2021 Bond			7.93900		8.11200			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 31/03/2036 Bond				7.46500	7.65000			0.00	0	0.00
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 12/12/2008 Currency Future			9.86000		10.29210		37.10	180,112,620.00	18,267	171,670.00
\$ / R On 12/12/2008 Currency Future	10.30	Call			384.00000	185	41.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.30	Put			392.00000	625	41.92	0.00	0	1,000.00
\$ / R On 12/12/2008 Currency Future	10.60	Call			281.00000	129	44.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.60	Put			589.00000	869	44.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.65	Call			267.00000	121	45.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.65	Put			625.00000	911	45.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.40	Call			346.00000	164	42.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.40	Put			454.00000	704	42.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Call			312.00000	146	43.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Put			520.00000	786	43.85	0.00	0	2,000.00
\$ / R On 12/12/2008 Currency Future	9.60	Call			789.00000	450	36.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Put			97.00000	190	36.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Call			428.00000	209	40.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put			336.00000	549	40.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			477.00000	237	39.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			285.00000	477	39.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.45	Call			329.00000	155	43.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.45	Put			487.00000	745	43.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			365.00000	174	42.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			423.00000	664	42.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			477.00000	237	39.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			285.00000	477	39.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Call			406.00000	197	41.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Put			364.00000	587	41.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Call			558.00000	286	38.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put			216.00000	376	38.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			650.00000	345	37.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			158.00000	285	37.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Call			558.00000	286	38.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put			216.00000	376	38.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Call			218.00000	95	46.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Put			776.00000	1,085	46.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Call			618.00000	324	37.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Put			176.00000	314	37.58	0.00	0	1,000.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	11.10	Call			169.00000	70	48.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.10	Put			977.00000	1,310	48.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.20	Call			152.00000	63	49.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.20	Put			1,060.00000	1,403	49.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.30	Call			137.00000	56	50.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.30	Put			1,145.00000	1,496	50.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Call			112.00000	41	50.26	0.00	0	3,000.00
\$ / R On 12/12/2008 Currency Future	10.75	Call			241.00000	107	45.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.75	Put			699.00000	997	45.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Put			1,320.00000	1,681	50.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			365.00000	174	42.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			423.00000	664	42.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Call			2,596.00000	2,165	52.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Put			4.00000	5	52.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Call			229.00000	101	46.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Put			737.00000	1,041	46.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.55	Call			827.00000	479	35.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.55	Put			85.00000	169	35.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			1,226.00000	806	33.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			34.00000	46	33.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			955.00000	576	35.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			63.00000	116	35.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			1,044.00000	648	34.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			52.00000	88	34.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Call			869.00000	510	35.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Put			77.00000	150	35.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			1,134.00000	725	33.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			42.00000	65	33.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			955.00000	576	35.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			63.00000	116	35.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Call			1,319.00000	895	33.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Put			27.00000	35	33.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Call			1,273.00000	848	33.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Put			30.00000	38	33.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			1,706.00000	1,279	40.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			13.00000	19	40.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			1,462.00000	1,038	36.25	0.00	0	20,000.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			20.00000	28	36.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Call			1,853.00000	1,426	42.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Put			11.00000	16	42.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			1,903.00000	1,475	43.10	0.00	0	20.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			10.00000	15	43.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Call			1,952.00000	1,524	43.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Put			10.00000	14	43.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Call			2,051.00000	1,622	45.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	8.25	Put			9.00000	12	45.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			2,001.00000	1,573	44.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			9.00000	13	44.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			2,199.00000	1,769	47.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			7.00000	9	47.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Call			2,298.00000	1,868	48.46	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Put			6.00000	8	48.46	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Call			1,804.00000	1,377	41.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Put			12.00000	17	41.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			2,398.00000	1,967	49.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			5.00000	7	49.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			2,199.00000	1,769	47.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			7.00000	9	47.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			2,100.00000	1,671	45.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			8.00000	11	45.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			1,607.00000	1,182	38.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			15.00000	22	38.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			2,100.00000	1,671	45.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			8.00000	11	45.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			1,706.00000	1,279	40.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			13.00000	19	40.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			1,510.00000	1,086	37.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			17.00000	26	37.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Call			2,497.00000	2,066	51.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Put			5.00000	6	51.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			2,398.00000	1,967	49.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			5.00000	7	49.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			2,001.00000	1,573	44.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			9.00000	13	44.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Call			2,447.00000	2,016	50.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Put			5.00000	6	50.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			2,348.00000	1,917	49.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			6.00000	7	49.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Call			2,249.00000	1,819	47.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Put			7.00000	9	47.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Call			2,150.00000	1,720	46.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Put			8.00000	10	46.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Call			1,755.00000	1,328	40.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Put			13.00000	18	40.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Call			1,656.00000	1,231	39.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Put			14.00000	21	39.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Call			1,414.00000	990	35.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Put			22.00000	30	35.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			1,607.00000	1,182	38.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			15.00000	22	38.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	8.80	Call			1,510.00000	1,086	37.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			17.00000	26	37.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Call			1,558.00000	1,134	37.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Put			16.00000	24	37.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			1,462.00000	1,038	36.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			20.00000	28	36.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			1,367.00000	943	34.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			24.00000	33	34.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Call			1,180.00000	765	33.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Put			38.00000	55	33.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Call			1,089.00000	686	34.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Put			46.00000	76	34.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			999.00000	611	34.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			57.00000	101	34.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			912.00000	543	35.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			70.00000	133	35.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			1,226.00000	806	33.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			34.00000	46	33.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			1,134.00000	725	33.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			42.00000	65	33.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			650.00000	345	37.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			158.00000	285	37.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Call			530.00000	268	39.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Put			238.00000	408	39.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			1,903.00000	1,475	43.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			10.00000	15	43.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			717.00000	394	36.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			125.00000	234	36.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Call			587.00000	304	38.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Put			195.00000	344	38.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			717.00000	394	36.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			125.00000	234	36.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			1,044.00000	648	34.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			52.00000	88	34.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Call			683.00000	369	36.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Put			141.00000	259	36.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Call			452.00000	223	40.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Put			310.00000	513	40.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Call			188.00000	79	47.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Put			895.00000	1,219	47.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Call			65.00000	18	50.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Put			1,773.00000	2,158	50.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Call			36.00000	11	54.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Put			2,244.00000	2,651	54.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.25	Call			145.00000	59	49.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	11.25	Put			1,103.00000	1,449	49.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Call			87.00000	27	50.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Put			1,545.00000	1,917	50.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Call			48.00000	14	52.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Put			2,006.00000	2,404	52.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			999.00000	611	34.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			57.00000	101	34.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Call			130.00000	52	50.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Put			1,188.00000	1,542	50.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Call			78.00000	23	50.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Put			1,636.00000	2,013	50.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Call			43.00000	12	53.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Put			2,101.00000	2,502	53.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Call			28.00000	9	57.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Put			2,485.00000	2,899	57.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Call			296.00000	138	44.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Put			554.00000	828	44.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Call			61.00000	16	50.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Put			1,819.00000	2,206	50.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Call			26.00000	9	57.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Put			2,534.00000	2,949	57.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Call			11.00000	2	57.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Put			3,269.00000	3,692	57.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Call			4.00000	1	57.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Put			4,011.00000	4,441	57.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			1,367.00000	943	34.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			24.00000	33	34.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.95	Call			69.00000	19	50.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.95	Put			1,727.00000	2,109	50.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.70	Call			29.00000	10	56.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.70	Put			2,437.00000	2,850	56.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.45	Call			13.00000	3	57.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.45	Put			3,171.00000	3,593	57.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.20	Call			4.00000	1	57.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.20	Put			3,912.00000	4,341	57.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.60	Call			32.00000	10	55.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.60	Put			2,340.00000	2,750	55.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.35	Call			15.00000	3	57.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.35	Put			3,073.00000	3,493	57.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.10	Call			5.00000	1	57.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.10	Put			3,813.00000	4,241	57.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.60	Call			101.00000	34	50.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.60	Put			1,409.00000	1,774	50.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.10	Call			20.00000	5	57.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.10	Put			2,827.00000	3,245	57.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	13.85	Call			7.00000	1	57.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.85	Put			3,565.00000	3,991	57.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.10	Call			3,193.00000	2,760	48.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.10	Put			1.00000	0	48.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.95	Call			3,343.00000	2,910	46.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.95	Put			1.00000	0	46.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.70	Call			254.00000	114	45.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.70	Put			662.00000	954	45.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.45	Call			118.00000	44	50.19	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.45	Put			1,276.00000	1,634	50.19	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.20	Call			51.00000	14	52.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.20	Put			1,959.00000	2,354	52.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.95	Call			23.00000	7	57.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.95	Put			2,680.00000	3,097	57.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.80	Call			3,492.00000	3,060	44.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.80	Put			0.00000	0	44.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.55	Call			2,745.00000	2,314	54.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.55	Put			3.00000	4	54.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.00	Call			3,293.00000	2,860	46.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.00	Put			1.00000	0	46.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.75	Call			2,547.00000	2,115	51.67	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.75	Put			4.00000	5	51.67	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.00	Call			22.00000	6	57.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.00	Put			2,729.00000	3,146	57.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.20	Call			3,094.00000	2,660	49.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.20	Put			2.00000	0	49.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			2,348.00000	1,917	49.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			6.00000	7	49.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			912.00000	543	35.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			70.00000	133	35.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Call			428.00000	209	40.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put			336.00000	549	40.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.95	Call			197.00000	84	47.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.95	Put			855.00000	1,174	47.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.70	Call			91.00000	29	50.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.70	Put			1,499.00000	1,869	50.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.45	Call			38.00000	11	54.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.45	Put			2,196.00000	2,601	54.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.20	Call			18.00000	4	57.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.20	Put			2,926.00000	3,344	57.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.30	Call			2,994.00000	2,561	50.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.30	Put			2.00000	1	50.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.05	Call			179.00000	75	48.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.05	Put			936.00000	1,265	48.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.80	Call			83.00000	25	50.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	11.80	Put		1,591.00000	1,965	50.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.55	Call		34.00000	11	55.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.55	Put		2,292.00000	2,701	55.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.30	Call		16.00000	4	57.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.30	Put		3,024.00000	3,444	57.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.50	Call		2,795.00000	2,363	53.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.50	Put		3.00000	3	53.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.50	Call		12.00000	3	57.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.50	Put		3,220.00000	3,643	57.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.60	Call		2,696.00000	2,264	53.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.60	Put		4.00000	4	53.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.10	Call		58.00000	15	51.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.10	Put		1,866.00000	2,255	51.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.85	Call		25.00000	8	57.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.85	Put		2,583.00000	2,998	57.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.60	Call		10.00000	2	57.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.60	Put		3,318.00000	3,742	57.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.40	Call		2,895.00000	2,462	52.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.40	Put		3.00000	2	52.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.65	Call		753.00000	421	36.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.65	Put		111.00000	211	36.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.15	Call		161.00000	66	48.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.15	Put		1,019.00000	1,356	48.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.90	Call		74.00000	21	50.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.90	Put		1,681.00000	2,061	50.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.65	Call		30.00000	10	56.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.65	Put		2,388.00000	2,800	56.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.40	Call		14.00000	3	57.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.40	Put		3,122.00000	3,543	57.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.65	Call		2,646.00000	2,215	52.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.65	Put		4.00000	5	52.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.40	Call		124.00000	48	50.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.40	Put		1,232.00000	1,588	50.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.15	Call		54.00000	15	51.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.15	Put		1,912.00000	2,305	51.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.90	Call		24.00000	8	57.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.90	Put		2,632.00000	3,048	57.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.65	Call		10.00000	2	57.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.65	Put		3,368.00000	3,792	57.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future			10.07270	10.51410		31.32	49,255,503.00	4,890	19,954.00
\$ / R On 16/03/2009 Currency Future	10.50	Call		742.00000	551	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put		728.00000	979	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call		623.00000	432	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put		959.00000	1,209	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call		589.00000	402	33.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.95	Put			1,025.00000	1,279	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			688.00000	497	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			824.00000	1,075	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			706.00000	515	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			791.00000	1,042	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			762.00000	566	32.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			698.00000	943	32.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			802.00000	596	32.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			638.00000	873	32.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			654.00000	464	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			890.00000	1,141	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			706.00000	515	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			791.00000	1,042	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			824.00000	612	32.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			610.00000	839	32.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			866.00000	645	31.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			552.00000	772	31.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			938.00000	699	31.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			474.00000	677	31.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			866.00000	645	31.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			552.00000	772	31.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			824.00000	612	32.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			610.00000	839	32.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			534.00000	360	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,120.00000	1,388	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			437.00000	287	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,323.00000	1,615	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			423.00000	277	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,359.00000	1,654	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			381.00000	246	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,467.00000	1,773	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			570.00000	388	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			1,056.00000	1,315	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,641.00000	2,215	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			26.00000	42	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			1,121.00000	819	29.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			357.00000	496	29.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,434.00000	1,085	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			220.00000	312	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			1,289.00000	958	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			275.00000	385	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			1,154.00000	841	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			340.00000	468	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,361.00000	1,020	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			247.00000	348	29.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.60	Call			1,221.00000	898	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			306.00000	425	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,509.00000	1,152	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			195.00000	280	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,872.00000	1,483	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			108.00000	161	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,830.00000	1,444	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			116.00000	172	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			2,001.00000	1,603	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			87.00000	131	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			2,001.00000	1,603	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			87.00000	131	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			2,045.00000	1,644	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			81.00000	122	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			2,178.00000	1,770	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			64.00000	97	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			2,133.00000	1,728	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			69.00000	105	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			2,089.00000	1,686	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			75.00000	113	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,268.00000	1,856	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			54.00000	83	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			2,045.00000	1,644	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			81.00000	122	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,499.00000	2,078	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			35.00000	55	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,406.00000	1,988	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			42.00000	65	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			2,314.00000	1,900	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			50.00000	77	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,223.00000	1,813	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			59.00000	90	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,958.00000	1,563	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			94.00000	140	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,789.00000	1,406	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			124.00000	183	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,223.00000	1,813	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			59.00000	90	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			2,133.00000	1,728	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			69.00000	105	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,789.00000	1,406	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			124.00000	183	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,706.00000	1,331	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			142.00000	208	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,546.00000	2,123	29.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.00	Put			32.00000	50	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,452.00000	2,033	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			38.00000	60	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,360.00000	1,944	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			46.00000	71	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,915.00000	1,523	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			101.00000	150	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,452.00000	2,033	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			38.00000	60	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,360.00000	1,944	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			46.00000	71	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,915.00000	1,523	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			101.00000	150	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,830.00000	1,444	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			116.00000	172	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,747.00000	1,368	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			133.00000	195	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,499.00000	2,078	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			35.00000	55	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,406.00000	1,988	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			42.00000	65	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,958.00000	1,563	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			94.00000	140	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,268.00000	1,856	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			54.00000	83	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,666.00000	1,294	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			152.00000	221	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,587.00000	1,222	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			173.00000	249	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,509.00000	1,152	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			195.00000	280	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,587.00000	1,222	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			173.00000	249	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,361.00000	1,020	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			247.00000	348	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			1,221.00000	898	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			306.00000	425	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			1,154.00000	841	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			340.00000	468	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,747.00000	1,368	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			133.00000	195	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,434.00000	1,085	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			220.00000	312	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			1,089.00000	797	29.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			375.00000	525	29.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.90	Call			1,027.00000	757	30.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			413.00000	585	30.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			967.00000	719	30.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			453.00000	646	30.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			1,089.00000	797	29.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			375.00000	525	29.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			1,027.00000	757	30.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			413.00000	585	30.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			910.00000	681	31.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			496.00000	708	31.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			1,397.00000	1,052	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			233.00000	330	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			1,325.00000	989	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			261.00000	366	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			1,255.00000	928	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			291.00000	405	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			1,187.00000	869	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			323.00000	447	29.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			1,058.00000	777	30.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			394.00000	554	30.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			997.00000	738	30.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			433.00000	615	30.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			938.00000	699	31.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			474.00000	677	31.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			888.00000	662	31.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			524.00000	740	31.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			724.00000	533	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			760.00000	1,010	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			688.00000	497	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			824.00000	1,075	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			552.00000	374	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,088.00000	1,351	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			517.00000	347	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,153.00000	1,424	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			888.00000	662	31.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			524.00000	740	31.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			845.00000	628	31.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			581.00000	805	31.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			724.00000	533	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			760.00000	1,010	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			782.00000	580	32.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			668.00000	908	32.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			671.00000	480	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			857.00000	1,108	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			638.00000	448	33.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.80	Put			924.00000	1,175	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			608.00000	417	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			994.00000	1,244	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			638.00000	448	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			924.00000	1,175	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			500.00000	334	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,186.00000	1,462	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			468.00000	310	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,254.00000	1,538	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			468.00000	310	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,254.00000	1,538	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			408.00000	266	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,394.00000	1,693	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			355.00000	228	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,541.00000	1,855	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			331.00000	210	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,617.00000	1,937	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			308.00000	194	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,694.00000	2,021	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			286.00000	179	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			1,772.00000	2,106	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			552.00000	374	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,088.00000	1,351	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			517.00000	347	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,153.00000	1,424	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			484.00000	322	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,220.00000	1,499	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			452.00000	299	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,288.00000	1,576	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			395.00000	256	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,430.00000	1,733	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			368.00000	237	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,504.00000	1,814	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			343.00000	219	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,579.00000	1,896	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			319.00000	202	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			1,655.00000	1,979	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			331.00000	210	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,617.00000	1,937	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			910.00000	681	31.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			496.00000	708	31.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			782.00000	580	32.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			668.00000	908	32.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			608.00000	417	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			994.00000	1,244	33.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	11.10	Call		534.00000	360	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put		1,120.00000	1,388	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.25910	10.70490		29.52	1,795,342.50	175	2,523.00
\$ / R On 12/06/2009 Currency Future	10.70	Call		964.00000	745	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put		959.00000	1,185	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call		845.00000	620	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put		1,190.00000	1,411	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call		810.00000	588	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put		1,255.00000	1,479	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call		910.00000	689	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put		1,055.00000	1,280	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call		928.00000	707	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put		1,023.00000	1,248	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call		1,021.00000	789	30.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put		866.00000	1,080	30.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call		877.00000	654	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put		1,122.00000	1,345	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call		1,042.00000	805	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put		837.00000	1,046	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call		1,083.00000	837	29.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put		779.00000	978	29.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call		1,151.00000	890	29.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put		696.00000	881	29.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call		1,083.00000	837	29.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put		779.00000	978	29.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call		1,021.00000	789	30.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put		866.00000	1,080	30.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call		736.00000	527	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put		1,381.00000	1,618	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call		635.00000	447	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put		1,580.00000	1,837	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call		620.00000	434	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put		1,615.00000	1,875	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call		575.00000	399	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put		1,720.00000	1,990	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call		791.00000	572	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put		1,286.00000	1,513	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call		910.00000	689	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put		1,055.00000	1,280	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call		982.00000	759	30.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put		928.00000	1,150	30.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call		1,320.00000	1,002	28.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put		565.00000	693	28.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call		1,604.00000	1,248	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put		399.00000	489	27.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,473.00000	1,130	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			468.00000	571	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,349.00000	1,021	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			545.00000	662	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,537.00000	1,188	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			432.00000	529	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,410.00000	1,075	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			505.00000	616	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,671.00000	1,309	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			367.00000	450	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,998.00000	1,610	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			243.00000	301	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,998.00000	1,610	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			243.00000	301	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			2,115.00000	1,719	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			210.00000	260	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			2,154.00000	1,756	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			199.00000	247	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,194.00000	1,794	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			189.00000	235	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,275.00000	1,870	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			170.00000	211	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,234.00000	1,832	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			179.00000	223	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,399.00000	1,988	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			144.00000	179	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,234.00000	1,832	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			179.00000	223	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			2,075.00000	1,682	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			220.00000	273	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,569.00000	2,151	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			114.00000	142	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			2,483.00000	2,069	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			128.00000	160	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,316.00000	1,909	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			161.00000	200	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,923.00000	1,540	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			268.00000	331	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,849.00000	1,472	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			294.00000	363	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,526.00000	2,110	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			121.00000	151	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,441.00000	2,028	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			136.00000	169	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			2,357.00000	1,948	27.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.50	Put			152.00000	189	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			2,037.00000	1,646	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			232.00000	287	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,960.00000	1,575	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			255.00000	316	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,886.00000	1,506	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			281.00000	346	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,744.00000	2,320	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			89.00000	111	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,656.00000	2,235	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			101.00000	126	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,316.00000	1,909	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			161.00000	200	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,399.00000	1,988	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			144.00000	179	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,612.00000	2,193	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			107.00000	134	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,441.00000	2,028	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			136.00000	169	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			2,037.00000	1,646	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			232.00000	287	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,275.00000	1,870	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			170.00000	211	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,194.00000	1,794	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			189.00000	235	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			2,115.00000	1,719	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			210.00000	260	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,886.00000	1,506	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			281.00000	346	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,813.00000	1,438	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			308.00000	379	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,741.00000	1,373	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			336.00000	414	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,813.00000	1,438	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			308.00000	379	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,473.00000	1,130	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			468.00000	571	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,537.00000	1,188	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			432.00000	529	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			1,290.00000	984	28.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			586.00000	725	28.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,233.00000	947	28.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			628.00000	788	28.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			1,178.00000	908	29.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			673.00000	849	29.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,741.00000	1,373	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			336.00000	414	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,410.00000	1,075	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			505.00000	616	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,233.00000	947	28.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			628.00000	788	28.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			1,124.00000	872	29.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			719.00000	913	29.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,671.00000	1,309	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			367.00000	450	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,349.00000	1,021	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			545.00000	662	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,570.00000	1,218	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			415.00000	508	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,505.00000	1,159	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			450.00000	550	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			1,441.00000	1,102	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			487.00000	593	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1,380.00000	1,048	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			525.00000	638	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1,262.00000	965	28.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			607.00000	756	28.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			1,205.00000	927	29.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			650.00000	818	29.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			1,104.00000	854	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			749.00000	945	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			946.00000	726	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			991.00000	1,216	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			810.00000	588	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,255.00000	1,479	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			773.00000	557	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,318.00000	1,548	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			1,124.00000	872	29.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			719.00000	913	29.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			1,002.00000	774	30.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			897.00000	1,115	30.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			928.00000	707	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,023.00000	1,248	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			893.00000	671	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,089.00000	1,312	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			861.00000	637	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,156.00000	1,378	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			830.00000	604	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,225.00000	1,445	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			1,002.00000	774	30.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.60	Put			897.00000	1,115	30.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			893.00000	671	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,089.00000	1,312	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			830.00000	604	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,225.00000	1,445	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			754.00000	542	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,349.00000	1,583	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			718.00000	513	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,414.00000	1,654	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			684.00000	486	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,479.00000	1,726	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			651.00000	459	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,546.00000	1,800	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			701.00000	499	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,446.00000	1,690	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			668.00000	472	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,513.00000	1,763	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			604.00000	422	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,649.00000	1,913	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			546.00000	377	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,791.00000	2,068	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			519.00000	356	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,864.00000	2,146	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			493.00000	335	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			1,938.00000	2,226	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			468.00000	316	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,013.00000	2,307	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			589.00000	410	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,684.00000	1,951	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			560.00000	388	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,755.00000	2,028	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			532.00000	366	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			1,828.00000	2,107	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			506.00000	345	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			1,901.00000	2,186	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			668.00000	472	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,513.00000	1,763	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			519.00000	356	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,864.00000	2,146	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			1,205.00000	927	29.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			650.00000	818	29.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			1,104.00000	854	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			749.00000	945	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			1,062.00000	821	30.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			807.00000	1,012	30.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.65	Call			982.00000	759	30.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			928.00000	1,150	30.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1,262.00000	965	28.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			607.00000	756	28.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			1,178.00000	908	29.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			673.00000	849	29.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			754.00000	542	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,349.00000	1,583	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			718.00000	513	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,414.00000	1,654	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			845.00000	620	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,190.00000	1,411	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			736.00000	527	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,381.00000	1,618	30.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.75340		11.18720		29.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			1,305.00000	1,078	28.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,317.00000	1,525	28.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			0.00000	823	31.31	8,312,300,000.00	10,100	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			0.00000	2,369	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			0.00000	1,541	25.17	15,564,100,000.00	10,100	10,100.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			0.00000	688	25.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			1,174.00000	973	29.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			1,587.00000	1,819	29.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1,557.00000	1,290	27.29	0.00	0	9,452.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			919.00000	1,087	27.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			1,205.00000	997	29.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			1,518.00000	1,744	29.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			842.00000	706	32.80	0.00	0	9,452.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			2,655.00000	2,953	32.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,803.00000	1,500	25.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			616.00000	746	25.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			1,619.00000	1,348	26.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			832.00000	994	26.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,456.00000	1,202	27.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,069.00000	1,248	27.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			1,062.00000	882	30.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			1,875.00000	2,129	30.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			965.00000	804	31.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,177.00000	2,451	31.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			880.00000	736	32.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,493.00000	2,783	32.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			798.00000	669	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			2,811.00000	3,116	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			0.00000	1,388	26.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			0.00000	935	26.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	10.70	Call			0.00000	1,236	27.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			0.00000	1,183	27.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			0.00000	1,107	28.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			0.00000	1,454	28.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			0.00000	903	30.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			0.00000	2,050	30.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			0.00000	753	32.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			0.00000	2,699	32.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			0.00000	692	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			0.00000	3,038	33.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future			15.07460		15.46090		35.30	1,869,250.40	124	3,112.00
£ / R On 12/12/2008 Currency Future	15.45	Call			547.00000	324	37.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Put			536.00000	700	37.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Call			407.00000	205	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put			796.00000	980	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			422.00000	218	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			761.00000	943	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Call			527.00000	310	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Put			566.00000	736	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Call			589.00000	355	36.67	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Put			479.00000	630	36.67	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Call			802.00000	510	34.46	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Put			291.00000	386	34.46	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			471.00000	261	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			660.00000	836	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			392.00000	192	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			831.00000	1,018	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call			340.00000	159	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put			929.00000	1,134	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Call			454.00000	246	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Put			693.00000	871	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			324.00000	148	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			963.00000	1,174	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			422.00000	218	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			761.00000	943	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			471.00000	261	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			660.00000	836	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Call			309.00000	139	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Put			998.00000	1,214	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Call			216.00000	85	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Put			1,255.00000	1,510	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Call			227.00000	91	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Put			1,217.00000	1,467	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Call			139.00000	46	37.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	16.90	Put			1,578.00000	1,872	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Call			110.00000	34	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Put			1,749.00000	2,059	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.65	Call			55.00000	13	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.65	Put			2,244.00000	2,588	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Call			24.00000	4	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Put			2,813.00000	3,180	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			19.00000	3	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			2,959.00000	3,328	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Call			28.00000	5	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Put			2,717.00000	3,080	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			52.00000	12	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			2,291.00000	2,637	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			52.00000	12	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			2,291.00000	2,637	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			30.00000	6	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			2,669.00000	3,031	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Call			183.00000	68	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Put			1,373.00000	1,644	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Call			374.00000	180	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Put			863.00000	1,056	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			294.00000	130	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			1,033.00000	1,255	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			324.00000	148	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			963.00000	1,174	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Call			659.00000	407	35.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Put			398.00000	532	35.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			709.00000	446	35.30	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			348.00000	471	35.30	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			683.00000	426	35.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			373.00000	501	35.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Call			635.00000	389	36.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Put			424.00000	564	36.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			568.00000	339	36.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			507.00000	665	36.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			834.00000	534	34.20	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			273.00000	359	34.20	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			901.00000	585	33.75	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			240.00000	310	33.75	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Call			770.00000	488	34.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Put			309.00000	413	34.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Call			936.00000	612	33.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Put			225.00000	288	33.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			1,044.00000	705	33.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			183.00000	230	33.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	14.35	Call			1,237.00000	880	33.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Put			126.00000	155	33.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Call			1,158.00000	807	33.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Put			147.00000	183	33.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			1,081.00000	738	33.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			170.00000	214	33.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			1,007.00000	672	33.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			196.00000	248	33.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Call			867.00000	559	33.97	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Put			256.00000	334	33.97	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			739.00000	466	35.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			328.00000	442	35.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Call			971.00000	641	33.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Put			210.00000	266	33.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			709.00000	446	35.30	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			348.00000	471	35.30	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			612.00000	371	36.39	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			451.00000	597	36.39	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			508.00000	293	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			597.00000	768	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Call			1,197.00000	843	33.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Put			136.00000	169	33.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Call			1,119.00000	772	33.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Put			158.00000	198	33.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			1,044.00000	705	33.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			183.00000	230	33.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			489.00000	277	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			628.00000	802	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			901.00000	585	33.75	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			240.00000	310	33.75	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			612.00000	371	36.39	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			451.00000	597	36.39	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			1,081.00000	738	33.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			170.00000	214	33.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			1,007.00000	672	33.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			196.00000	248	33.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			739.00000	466	35.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			328.00000	442	35.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			683.00000	426	35.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			373.00000	501	35.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			834.00000	534	34.20	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			273.00000	359	34.20	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			568.00000	339	36.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			507.00000	665	36.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Call			357.00000	169	37.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	16.00	Put			896.00000	1,095	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			489.00000	277	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			628.00000	802	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			392.00000	192	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			831.00000	1,018	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Call			266.00000	113	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Put			1,105.00000	1,339	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			392.00000	192	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			831.00000	1,018	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			294.00000	130	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			1,033.00000	1,255	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			240.00000	98	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			1,179.00000	1,424	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			240.00000	98	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			1,179.00000	1,424	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call			194.00000	73	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put			1,333.00000	1,599	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			508.00000	293	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			597.00000	768	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call			438.00000	231	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put			727.00000	907	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Call			407.00000	205	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put			796.00000	980	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call			340.00000	159	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put			929.00000	1,134	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Call			279.00000	121	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Put			1,069.00000	1,297	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Call			252.00000	105	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Put			1,142.00000	1,381	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call			205.00000	79	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put			1,294.00000	1,554	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Call			164.00000	59	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Put			1,453.00000	1,734	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Call			147.00000	50	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Put			1,536.00000	1,826	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Call			131.00000	43	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Put			1,620.00000	1,918	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Call			116.00000	36	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Put			1,705.00000	2,012	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Call			45.00000	10	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Put			2,384.00000	2,735	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			39.00000	8	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			2,479.00000	2,834	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Call			34.00000	7	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Put			2,573.00000	2,932	37.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	18.20	Call			26.00000	5	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			2,765.00000	3,130	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			23.00000	4	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			2,862.00000	3,229	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Call			17.00000	2	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Put			3,056.00000	3,428	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call			97.00000	28	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put			1,836.00000	2,154	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call			86.00000	24	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put			1,925.00000	2,249	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			76.00000	20	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			2,015.00000	2,346	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Call			67.00000	17	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Put			2,106.00000	2,442	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			59.00000	14	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			2,198.00000	2,540	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			76.00000	20	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			2,015.00000	2,346	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			59.00000	14	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			2,198.00000	2,540	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			39.00000	8	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			2,479.00000	2,834	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			30.00000	6	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			2,669.00000	3,031	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Call			48.00000	11	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Put			2,337.00000	2,686	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Call			42.00000	9	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			2,431.00000	2,784	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Call			37.00000	7	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Put			2,526.00000	2,883	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call			32.00000	6	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put			2,621.00000	2,982	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			21.00000	3	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put			2,910.00000	3,279	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Call			18.00000	3	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Put			3,007.00000	3,378	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			16.00000	2	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			3,105.00000	3,478	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			26.00000	5	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			2,765.00000	3,130	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			23.00000	4	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			2,862.00000	3,229	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			19.00000	3	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			2,959.00000	3,328	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Call			14.00000	2	37.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	18.60	Put			3,154.00000	3,527	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Call			12.00000	2	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Put			3,252.00000	3,627	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Call			11.00000	1	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Put			3,350.00000	3,727	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Call			42.00000	9	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			2,431.00000	2,784	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call			32.00000	6	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put			2,621.00000	2,982	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			21.00000	3	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put			2,910.00000	3,279	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			16.00000	2	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			3,105.00000	3,478	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Call			13.00000	2	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Put			3,203.00000	3,577	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.25	Call			91.00000	26	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.25	Put			1,881.00000	2,201	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.35	Call			81.00000	22	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.35	Put			1,970.00000	2,297	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.45	Call			71.00000	18	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.45	Put			2,060.00000	2,394	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.55	Call			63.00000	15	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.55	Put			2,152.00000	2,491	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Call			174.00000	63	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Put			1,413.00000	1,689	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Call			155.00000	54	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Put			1,494.00000	1,780	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Call			139.00000	46	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Put			1,578.00000	1,872	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.00	Call			123.00000	39	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.00	Put			1,662.00000	1,965	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Call			174.00000	63	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Put			1,413.00000	1,689	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Call			155.00000	54	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Put			1,494.00000	1,780	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Call			110.00000	34	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Put			1,749.00000	2,059	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call			97.00000	28	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put			1,836.00000	2,154	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call			86.00000	24	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put			1,925.00000	2,249	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call			205.00000	79	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put			1,294.00000	1,554	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call			194.00000	73	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put			1,333.00000	1,599	37.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	15.75	Call		438.00000	231	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put		727.00000	907	37.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			15.41090	15.81350		27.93	0.00	0	7,489.00
£ / R On 16/03/2009 Currency Future	15.80	Call		1,027.00000	812	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put		1,013.00000	1,202	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call		892.00000	662	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put		1,279.00000	1,451	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call		908.00000	679	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put		1,244.00000	1,418	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call		991.00000	773	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put		1,077.00000	1,262	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call		1,065.00000	845	28.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put		951.00000	1,134	28.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call		1,240.00000	991	27.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put		727.00000	880	27.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call		940.00000	716	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put		1,176.00000	1,355	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call		852.00000	628	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put		1,339.00000	1,517	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call		813.00000	595	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put		1,400.00000	1,584	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call		940.00000	716	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put		1,176.00000	1,355	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call		813.00000	595	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put		1,400.00000	1,584	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call		974.00000	753	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put		1,110.00000	1,292	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call		776.00000	564	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put		1,462.00000	1,653	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call		655.00000	465	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put		1,692.00000	1,904	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call		688.00000	491	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put		1,624.00000	1,830	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call		550.00000	380	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put		1,936.00000	2,169	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call		471.00000	318	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put		2,157.00000	2,407	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call		351.00000	227	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put		2,587.00000	2,866	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call		250.00000	154	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put		3,087.00000	3,393	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call		230.00000	140	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put		3,216.00000	3,529	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call		273.00000	170	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put		2,959.00000	3,259	29.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.95	Call			370.00000	242	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			2,507.00000	2,781	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			281.00000	176	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			2,917.00000	3,215	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			623.00000	439	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			1,760.00000	1,978	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			924.00000	697	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,210.00000	1,386	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			740.00000	534	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,526.00000	1,723	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			957.00000	734	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,143.00000	1,323	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			1,146.00000	914	28.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			832.00000	1,003	28.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			1,186.00000	951	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			772.00000	940	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			1,297.00000	1,028	27.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			683.00000	818	27.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			1,213.00000	971	27.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			749.00000	910	27.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			1,186.00000	951	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			772.00000	940	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			1,166.00000	932	28.06	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			802.00000	971	28.06	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			1,104.00000	878	28.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			891.00000	1,067	28.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			1,325.00000	1,048	27.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			662.00000	787	27.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,384.00000	1,090	26.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			621.00000	729	26.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			1,414.00000	1,111	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			601.00000	700	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			1,669.00000	1,343	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			455.00000	532	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			1,603.00000	1,282	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			489.00000	571	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,538.00000	1,223	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			525.00000	613	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,475.00000	1,166	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			562.00000	655	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			1,355.00000	1,068	26.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			641.00000	758	26.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,538.00000	1,223	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			525.00000	613	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,475.00000	1,166	26.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	14.90	Put			562.00000	655	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			1,240.00000	991	27.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			727.00000	880	27.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			1,635.00000	1,313	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			472.00000	552	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			1,570.00000	1,253	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			507.00000	592	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			1,506.00000	1,195	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			543.00000	634	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			1,444.00000	1,139	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			581.00000	678	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			1,268.00000	1,009	27.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			705.00000	848	27.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			1,027.00000	812	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,013.00000	1,202	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			991.00000	773	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,077.00000	1,262	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,384.00000	1,090	26.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			621.00000	729	26.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			1,325.00000	1,048	27.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			662.00000	787	27.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			1,213.00000	971	27.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			749.00000	910	27.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			1,125.00000	896	28.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			861.00000	1,035	28.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			1,084.00000	861	28.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			921.00000	1,100	28.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			1,046.00000	828	28.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			982.00000	1,167	28.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			1,009.00000	792	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,045.00000	1,231	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			1,084.00000	861	28.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			921.00000	1,100	28.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			892.00000	662	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,279.00000	1,451	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			852.00000	628	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,339.00000	1,517	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			705.00000	505	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			1,591.00000	1,794	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			957.00000	734	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,143.00000	1,323	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			924.00000	697	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,210.00000	1,386	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			740.00000	534	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,526.00000	1,723	29.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.80	Call			671.00000	478	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,658.00000	1,867	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			872.00000	645	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,309.00000	1,484	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			833.00000	611	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,369.00000	1,550	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			794.00000	579	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			1,431.00000	1,618	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			758.00000	549	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,494.00000	1,688	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			722.00000	519	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			1,559.00000	1,758	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			991.00000	773	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,077.00000	1,262	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			593.00000	415	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			1,830.00000	2,054	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			564.00000	391	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			1,900.00000	2,130	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			536.00000	369	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			1,972.00000	2,208	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			509.00000	348	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			2,046.00000	2,287	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			332.00000	213	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,668.00000	2,952	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			314.00000	200	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			2,750.00000	3,039	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			297.00000	188	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			2,833.00000	3,127	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			265.00000	165	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,002.00000	3,304	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			250.00000	154	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,087.00000	3,393	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			236.00000	144	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			3,173.00000	3,483	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			223.00000	135	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,259.00000	3,574	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			459.00000	309	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			2,195.00000	2,448	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			435.00000	291	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,272.00000	2,530	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			412.00000	273	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			2,349.00000	2,613	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			391.00000	257	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,427.00000	2,696	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			435.00000	291	29.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.65	Put			2,272.00000	2,530	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			391.00000	257	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,427.00000	2,696	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			332.00000	213	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,668.00000	2,952	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			297.00000	188	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			2,833.00000	3,127	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			341.00000	220	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			2,628.00000	2,909	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			323.00000	206	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			2,709.00000	2,996	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			305.00000	194	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			2,792.00000	3,083	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			289.00000	182	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			2,875.00000	3,171	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			258.00000	159	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			3,044.00000	3,349	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			243.00000	149	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			3,130.00000	3,438	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			217.00000	131	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			3,303.00000	3,620	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			281.00000	176	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			2,917.00000	3,215	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			223.00000	135	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,259.00000	3,574	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			210.00000	126	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			3,347.00000	3,665	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			198.00000	118	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			3,435.00000	3,757	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			187.00000	110	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			3,523.00000	3,849	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			176.00000	103	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			3,612.00000	3,942	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			265.00000	165	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,002.00000	3,304	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			210.00000	126	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			3,347.00000	3,665	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			198.00000	118	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			3,435.00000	3,757	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			447.00000	300	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,233.00000	2,489	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			424.00000	282	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			2,310.00000	2,571	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			402.00000	265	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			2,388.00000	2,654	29.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.90	Call		380.00000	249	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put		2,467.00000	2,738	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call		360.00000	234	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put		2,547.00000	2,823	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call		578.00000	403	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put		1,865.00000	2,092	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call		522.00000	358	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put		2,009.00000	2,248	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call		496.00000	338	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put		2,083.00000	2,327	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call		671.00000	478	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put		1,658.00000	1,867	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call		639.00000	452	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put		1,726.00000	1,941	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call		608.00000	427	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put		1,795.00000	2,016	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call		578.00000	403	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put		1,865.00000	2,092	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call		447.00000	300	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put		2,233.00000	2,489	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call		833.00000	611	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put		1,369.00000	1,550	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call		655.00000	465	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put		1,692.00000	1,904	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call		639.00000	452	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put		1,726.00000	1,941	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call		1,046.00000	828	28.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put		982.00000	1,167	28.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call		1,009.00000	792	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put		1,045.00000	1,231	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call		758.00000	549	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put		1,494.00000	1,688	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call		1,355.00000	1,068	26.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put		641.00000	758	26.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call		1,104.00000	878	28.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put		891.00000	1,067	28.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			15.70310	16.11180		26.49	31,406.20	2	7.00
£ / R On 12/06/2009 Currency Future	16.10	Call		1,341.00000	1,088	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put		1,330.00000	1,485	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call		1,208.00000	933	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put		1,596.00000	1,730	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call		1,885.00000	1,537	25.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put		773.00000	834	25.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call		1,306.00000	1,047	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put		1,394.00000	1,544	27.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.00	Call			1,378.00000	1,120	27.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,266.00000	1,417	27.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1,548.00000	1,262	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,036.00000	1,159	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			1,240.00000	970	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,528.00000	1,667	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			1,167.00000	897	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,655.00000	1,794	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			1,127.00000	862	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,716.00000	1,859	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			1,256.00000	989	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,494.00000	1,636	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			1,108.00000	845	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			1,746.00000	1,892	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			1,224.00000	951	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,562.00000	1,698	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			1,289.00000	1,027	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			1,427.00000	1,574	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			1,089.00000	828	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,777.00000	1,925	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			962.00000	719	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,000.00000	2,166	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			997.00000	749	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			1,935.00000	2,096	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			847.00000	621	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			2,235.00000	2,418	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			758.00000	547	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			2,446.00000	2,644	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			603.00000	421	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			2,891.00000	3,117	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			476.00000	320	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			3,364.00000	3,617	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			448.00000	299	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			3,486.00000	3,746	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			515.00000	351	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			3,203.00000	3,448	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			615.00000	430	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			2,853.00000	3,077	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			639.00000	450	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			2,777.00000	2,996	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			525.00000	359	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			3,164.00000	3,406	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			928.00000	690	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			2,066.00000	2,237	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			1,272.00000	1,008	27.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.30	Put			1,460.00000	1,605	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			1,475.00000	1,206	26.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,114.00000	1,253	26.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			1,628.00000	1,320	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			966.00000	1,067	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,522.00000	1,243	26.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,060.00000	1,190	26.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			1,496.00000	1,225	26.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,084.00000	1,221	26.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,455.00000	1,188	26.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,143.00000	1,285	26.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			1,683.00000	1,357	25.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			921.00000	1,004	25.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			1,739.00000	1,402	25.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			877.00000	949	25.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1,548.00000	1,262	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,036.00000	1,159	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			1,767.00000	1,428	25.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			856.00000	925	25.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			2,007.00000	1,652	25.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			696.00000	749	25.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,945.00000	1,594	25.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			734.00000	791	25.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			1,826.00000	1,482	25.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			814.00000	879	25.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,711.00000	1,376	25.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			899.00000	973	25.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,655.00000	1,339	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			943.00000	1,036	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			1,601.00000	1,302	26.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			989.00000	1,099	26.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			2,007.00000	1,652	25.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			696.00000	749	25.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,945.00000	1,594	25.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			734.00000	791	25.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,711.00000	1,376	25.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			899.00000	973	25.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,655.00000	1,339	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			943.00000	1,036	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,855.00000	1,510	25.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			793.00000	857	25.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,796.00000	1,455	25.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			835.00000	902	25.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,574.00000	1,282	26.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,012.00000	1,129	26.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.85	Call			1,435.00000	1,171	26.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,174.00000	1,318	26.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,455.00000	1,188	26.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,143.00000	1,285	26.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,416.00000	1,153	26.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,204.00000	1,350	26.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			1,976.00000	1,623	25.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			714.00000	770	25.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			1,915.00000	1,566	25.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			753.00000	813	25.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,855.00000	1,510	25.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			793.00000	857	25.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,796.00000	1,455	25.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			835.00000	902	25.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,574.00000	1,282	26.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,012.00000	1,129	26.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,522.00000	1,243	26.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,060.00000	1,190	26.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			1,306.00000	1,047	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,394.00000	1,544	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,416.00000	1,153	26.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,204.00000	1,350	26.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,341.00000	1,088	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,330.00000	1,485	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			1,397.00000	1,136	26.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,235.00000	1,383	26.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			1,359.00000	1,104	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,298.00000	1,451	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			1,240.00000	970	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,528.00000	1,667	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,378.00000	1,120	27.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,266.00000	1,417	27.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			1,272.00000	1,008	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,460.00000	1,605	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			1,167.00000	897	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,655.00000	1,794	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			1,089.00000	828	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,777.00000	1,925	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			1,127.00000	862	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,716.00000	1,859	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			1,051.00000	796	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,839.00000	1,993	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			1,015.00000	764	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			1,903.00000	2,061	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			1,051.00000	796	27.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.90	Put			1,839.00000	1,993	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			979.00000	734	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			1,967.00000	2,130	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			1,187.00000	915	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			1,626.00000	1,761	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			1,147.00000	879	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,685.00000	1,826	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			1,070.00000	812	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,808.00000	1,959	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			1,033.00000	780	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			1,871.00000	2,027	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			1,324.00000	1,067	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,362.00000	1,514	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			1,256.00000	989	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,494.00000	1,636	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			1,070.00000	812	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,808.00000	1,959	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			895.00000	662	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,133.00000	2,309	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			863.00000	635	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			2,201.00000	2,381	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			831.00000	608	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,270.00000	2,455	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			801.00000	583	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			2,339.00000	2,530	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			591.00000	411	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			2,929.00000	3,158	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			568.00000	393	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			3,007.00000	3,240	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			547.00000	376	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,085.00000	3,323	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			505.00000	343	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,243.00000	3,490	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			485.00000	328	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			3,323.00000	3,575	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			466.00000	313	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,404.00000	3,660	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			744.00000	535	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			2,482.00000	2,682	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			716.00000	513	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,554.00000	2,760	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			689.00000	491	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			2,628.00000	2,838	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			664.00000	470	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,702.00000	2,917	27.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.95	Call			716.00000	513	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,554.00000	2,760	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			664.00000	470	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,702.00000	2,917	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			591.00000	411	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			2,929.00000	3,158	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			547.00000	376	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,085.00000	3,323	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			580.00000	402	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			2,968.00000	3,199	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			557.00000	384	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			3,046.00000	3,281	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			536.00000	367	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			3,124.00000	3,364	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			495.00000	335	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,283.00000	3,532	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			457.00000	306	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			3,445.00000	3,703	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			439.00000	292	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			3,527.00000	3,789	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			505.00000	343	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,243.00000	3,490	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			466.00000	313	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,404.00000	3,660	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			430.00000	285	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			3,568.00000	3,832	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			413.00000	272	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			3,651.00000	3,919	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			396.00000	260	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			3,735.00000	4,007	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			380.00000	248	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			3,819.00000	4,095	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			495.00000	335	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,283.00000	3,532	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			421.00000	279	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			3,610.00000	3,876	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			405.00000	266	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			3,693.00000	3,963	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			879.00000	648	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,167.00000	2,345	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			816.00000	596	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			2,304.00000	2,493	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			787.00000	571	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			2,375.00000	2,568	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			730.00000	524	27.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.90	Put			2,518.00000	2,721	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			703.00000	502	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			2,591.00000	2,798	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			676.00000	480	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			2,665.00000	2,877	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			651.00000	460	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			2,739.00000	2,956	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			979.00000	734	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			1,967.00000	2,130	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			945.00000	704	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			2,033.00000	2,201	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			911.00000	676	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			2,099.00000	2,272	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			879.00000	648	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,167.00000	2,345	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			730.00000	524	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,518.00000	2,721	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			1,147.00000	879	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,685.00000	1,826	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			962.00000	719	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,000.00000	2,166	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			997.00000	749	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			1,935.00000	2,096	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			895.00000	662	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,133.00000	2,309	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			831.00000	608	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,270.00000	2,455	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			1,324.00000	1,067	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,362.00000	1,514	27.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			0.00000	1,153	26.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			0.00000	1,350	26.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			12.83440		13.15700		33.96	33,369,440.00	2,600	34,288.00
€ / R On 12/12/2008 Currency Future	13.15	Call			439.00000	271	36.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Put			432.00000	587	36.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Call			365.00000	221	38.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Put			558.00000	736	38.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Call			400.00000	245	37.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Put			493.00000	660	37.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			483.00000	301	35.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			376.00000	517	35.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Call			556.00000	353	34.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Put			299.00000	418	34.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Call			582.00000	372	34.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Put			275.00000	387	34.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	13.20	Call			419.00000	257	37.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Put			462.00000	623	37.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Call			460.00000	286	36.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Put			403.00000	551	36.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			483.00000	301	35.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			376.00000	517	35.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Call			506.00000	317	35.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Put			349.00000	483	35.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Call			638.00000	415	33.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Put			231.00000	331	33.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Call			698.00000	465	33.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Put			191.00000	280	33.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Call			667.00000	439	33.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Put			210.00000	305	33.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			609.00000	392	33.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			252.00000	358	33.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Call			319.00000	190	39.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Put			662.00000	855	39.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call			245.00000	139	41.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			888.00000	1,105	41.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Call			171.00000	92	43.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Put			1,214.00000	1,458	43.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Call			125.00000	62	45.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Put			1,518.00000	1,777	45.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Call			1,682.00000	1,370	36.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Put			25.00000	36	36.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Call			180.00000	97	43.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Put			1,173.00000	1,413	43.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Call			279.00000	163	40.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Put			772.00000	979	40.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			188.00000	102	43.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			1,131.00000	1,368	43.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			868.00000	609	32.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			111.00000	175	32.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			730.00000	491	33.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			173.00000	257	33.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Call			994.00000	710	31.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Put			87.00000	125	31.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			1,351.00000	1,038	32.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			44.00000	54	32.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			1,305.00000	992	31.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			48.00000	57	31.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			1,397.00000	1,085	32.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			40.00000	51	32.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			1,305.00000	992	31.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	11.90	Put			48.00000	57	31.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			1,125.00000	820	30.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			68.00000	86	30.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Call			1,169.00000	859	30.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Put			62.00000	75	30.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Call			1,080.00000	782	31.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Put			73.00000	98	31.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Call			1,491.00000	1,179	34.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Put			34.00000	45	34.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Call			1,444.00000	1,132	33.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Put			37.00000	48	33.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Call			1,538.00000	1,227	34.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Put			31.00000	42	34.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Call			1,634.00000	1,322	35.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Put			27.00000	38	35.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			1,877.00000	1,563	38.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			20.00000	29	38.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			1,780.00000	1,466	37.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			23.00000	32	37.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			1,585.00000	1,274	35.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			28.00000	40	35.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Call			1,214.00000	899	30.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Put			57.00000	65	30.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			1,828.00000	1,515	38.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			21.00000	30	38.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Call			1,731.00000	1,418	37.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Put			24.00000	34	37.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			1,351.00000	1,038	32.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			44.00000	54	32.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Call			1,259.00000	945	31.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Put			52.00000	61	31.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Call			1,037.00000	745	31.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Put			80.00000	111	31.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			951.00000	675	31.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			94.00000	141	31.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			909.00000	641	31.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			102.00000	157	31.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Call			832.00000	578	32.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Put			125.00000	193	32.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			1,877.00000	1,563	38.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			20.00000	29	38.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			1,780.00000	1,466	37.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			23.00000	32	37.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			1,397.00000	1,085	32.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			40.00000	51	32.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	12.35	Call			909.00000	641	31.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			102.00000	157	31.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			763.00000	519	32.86	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			156.00000	235	32.86	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			951.00000	675	31.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			94.00000	141	31.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Call			797.00000	548	32.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Put			140.00000	213	32.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			1,585.00000	1,274	35.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			28.00000	40	35.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			1,125.00000	820	30.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			68.00000	86	30.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			868.00000	609	32.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			111.00000	175	32.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			730.00000	491	33.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			173.00000	257	33.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			763.00000	519	32.86	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			156.00000	235	32.86	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Call			530.00000	335	35.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Put			323.00000	450	35.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			609.00000	392	33.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			252.00000	358	33.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Call			382.00000	232	37.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Put			525.00000	698	37.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			349.00000	210	38.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			592.00000	775	38.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Call			267.00000	155	40.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Put			810.00000	1,020	40.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Call			224.00000	125	41.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Put			967.00000	1,191	41.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Call			206.00000	113	42.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Put			1,049.00000	1,279	42.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Call			157.00000	84	44.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			1,300.00000	1,549	44.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Call			143.00000	76	44.92	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Put			1,386.00000	1,641	44.92	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Call			131.00000	66	45.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Put			1,474.00000	1,732	45.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Call			334.00000	200	38.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Put			627.00000	815	38.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Call			305.00000	181	39.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Put			698.00000	896	39.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Call			256.00000	147	41.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Put			849.00000	1,062	41.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			234.00000	132	41.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	13.85	Put			927.00000	1,148	41.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Call			215.00000	119	42.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Put			1,008.00000	1,235	42.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Call			197.00000	107	42.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Put			1,090.00000	1,323	42.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Call			292.00000	172	40.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Put			735.00000	938	40.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call			245.00000	139	41.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			888.00000	1,105	41.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			188.00000	102	43.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			1,131.00000	1,368	43.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Call			164.00000	88	44.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Put			1,257.00000	1,503	44.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Call			150.00000	80	44.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Put			1,343.00000	1,595	44.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Call			137.00000	71	44.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Put			1,430.00000	1,686	44.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			1,828.00000	1,515	38.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			21.00000	30	38.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Call			50.00000	22	47.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Put			2,243.00000	2,538	47.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Call			28.00000	14	52.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Put			3,021.00000	3,329	52.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Call			12.00000	4	52.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Put			3,805.00000	4,120	52.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Call			4.00000	1	52.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Put			4,597.00000	4,917	52.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Call			54.00000	23	46.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Put			2,197.00000	2,489	46.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.10	Call			28.00000	15	52.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.10	Put			2,971.00000	3,280	52.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Call			13.00000	4	52.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Put			3,756.00000	4,070	52.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Call			5.00000	1	52.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Put			4,548.00000	4,867	52.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.00	Call			2,172.00000	1,854	42.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.00	Put			15.00000	20	42.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			349.00000	210	38.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			592.00000	775	38.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.00	Call			79.00000	33	45.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.00	Put			1,922.00000	2,198	45.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.80	Call			32.00000	18	51.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.80	Put			2,675.00000	2,984	51.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.60	Call			20.00000	7	52.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.60	Put			3,463.00000	3,773	52.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	17.40	Call			7.00000	2	52.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.40	Put			4,250.00000	4,568	52.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Call			2,567.00000	2,246	46.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Put			10.00000	12	46.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Call			120.00000	58	45.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Put			1,563.00000	1,823	45.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.40	Call			47.00000	22	47.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.40	Put			2,290.00000	2,587	47.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.20	Call			27.00000	13	52.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.20	Put			3,070.00000	3,378	52.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.00	Call			12.00000	4	52.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.00	Put			3,855.00000	4,169	52.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Call			2,864.00000	2,543	49.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Put			7.00000	8	49.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.10	Call			2,073.00000	1,757	41.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.10	Put			16.00000	23	41.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Call			157.00000	84	44.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			1,300.00000	1,549	44.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.10	Call			69.00000	28	45.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.10	Put			2,012.00000	2,294	45.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Call			31.00000	17	52.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Put			2,774.00000	3,083	52.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.70	Call			17.00000	6	52.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.70	Put			3,560.00000	3,872	52.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.85	Call			3,310.00000	2,989	53.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.85	Put			3.00000	5	53.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.65	Call			2,517.00000	2,197	45.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.65	Put			10.00000	13	45.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			234.00000	132	41.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Put			927.00000	1,148	41.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.65	Call			114.00000	54	45.17	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.65	Put			1,607.00000	1,869	45.17	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.45	Call			44.00000	21	47.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.45	Put			2,337.00000	2,637	47.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.25	Call			27.00000	12	52.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.25	Put			3,120.00000	3,427	52.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.60	Call			3,559.00000	3,238	55.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.60	Put			2.00000	4	55.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.40	Call			2,765.00000	2,444	48.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.40	Put			8.00000	9	48.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.20	Call			1,975.00000	1,660	40.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.20	Put			18.00000	26	40.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.20	Call			61.00000	24	45.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.20	Put			2,104.00000	2,390	45.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.00	Call			30.00000	17	52.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	16.00	Put			2,873.00000	3,182	52.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.50	Call			3,658.00000	3,337	55.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.50	Put			1.00000	3	55.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Call			2,864.00000	2,543	49.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Put			7.00000	8	49.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Call			31.00000	17	52.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Put			2,774.00000	3,083	52.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.55	Call			3,608.00000	3,288	55.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.55	Put			1.00000	3	55.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.35	Call			2,814.00000	2,493	48.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.35	Put			7.00000	9	48.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.15	Call			2,024.00000	1,708	40.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.15	Put			17.00000	24	40.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.15	Call			65.00000	26	45.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.15	Put			2,058.00000	2,342	45.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.95	Call			30.00000	17	52.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.95	Put			2,823.00000	3,133	52.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.45	Call			3,708.00000	3,387	55.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.45	Put			1.00000	2	55.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.25	Call			2,913.00000	2,592	49.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.25	Put			6.00000	8	49.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.05	Call			2,123.00000	1,806	41.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.05	Put			16.00000	21	41.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.05	Call			74.00000	30	45.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.05	Put			1,967.00000	2,246	45.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.85	Call			32.00000	18	51.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.85	Put			2,725.00000	3,033	51.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.80	Call			3,360.00000	3,039	53.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.80	Put			3.00000	5	53.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Call			2,567.00000	2,246	46.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Put			10.00000	12	46.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Call			120.00000	58	45.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Put			1,563.00000	1,823	45.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.90	Call			3,261.00000	2,940	52.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.90	Put			4.00000	5	52.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.70	Call			2,468.00000	2,148	45.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.70	Put			11.00000	14	45.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.70	Call			110.00000	50	45.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.70	Put			1,653.00000	1,916	45.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.50	Call			41.00000	21	48.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.50	Put			2,384.00000	2,686	48.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.30	Call			26.00000	11	52.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.30	Put			3,169.00000	3,477	52.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.00	Call			3,162.00000	2,840	52.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.00	Put			5.00000	6	52.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	10.80	Call			2,369.00000	2,050	44.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.80	Put			12.00000	15	44.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.80	Call			100.00000	44	45.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.80	Put			1,743.00000	2,009	45.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.60	Call			36.00000	20	49.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.60	Put			2,479.00000	2,785	49.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.40	Call			25.00000	9	52.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.40	Put			3,268.00000	3,575	52.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.70	Call			3,459.00000	3,138	54.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.70	Put			2.00000	4	54.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.50	Call			2,666.00000	2,345	47.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.50	Put			9.00000	11	47.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.05	Call			3,112.00000	2,791	51.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.05	Put			5.00000	6	51.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.85	Call			2,320.00000	2,001	43.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.85	Put			13.00000	16	43.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.85	Call			95.00000	41	45.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.85	Put			1,788.00000	2,056	45.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.65	Call			35.00000	19	49.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.65	Put			2,528.00000	2,835	49.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.45	Call			24.00000	9	52.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.45	Put			3,317.00000	3,624	52.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.15	Call			3,013.00000	2,691	50.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.15	Put			6.00000	7	50.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.95	Call			2,221.00000	1,903	42.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.95	Put			14.00000	19	42.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.95	Call			84.00000	35	45.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.95	Put			1,877.00000	2,151	45.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.75	Call			33.00000	18	50.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.75	Put			2,626.00000	2,934	50.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.55	Call			21.00000	8	52.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.55	Put			3,414.00000	3,723	52.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.10570		13.43870		30.44	0.00	0	4,768.00
€ / R On 16/03/2009 Currency Future	13.45	Call			833.00000	758	31.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			844.00000	1,102	31.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			781.00000	712	31.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			942.00000	1,206	31.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			764.00000	697	32.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			976.00000	1,241	32.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			798.00000	726	31.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			909.00000	1,171	31.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			851.00000	774	31.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			813.00000	1,068	31.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			929.00000	842	30.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			690.00000	937	30.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.10	Call			970.00000	879	30.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			632.00000	874	30.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call			815.00000	742	31.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put			876.00000	1,136	31.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			870.00000	790	31.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			781.00000	1,034	31.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			889.00000	807	31.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			750.00000	1,001	31.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			992.00000	898	30.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			604.00000	843	30.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			1,061.00000	958	29.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			522.00000	752	29.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			1,038.00000	938	29.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			549.00000	782	29.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			718.00000	656	32.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			1,079.00000	1,350	32.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			623.00000	571	33.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,334.00000	1,615	33.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			533.00000	491	34.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,645.00000	1,935	34.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			470.00000	432	35.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			1,931.00000	2,226	35.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			554.00000	510	34.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,565.00000	1,854	34.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			648.00000	593	33.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,259.00000	1,538	33.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			661.00000	605	33.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,222.00000	1,499	33.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			565.00000	519	34.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,526.00000	1,813	34.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			1,480.00000	1,306	27.71	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			241.00000	401	27.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			908.00000	824	30.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			720.00000	969	30.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			1,162.00000	1,045	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			423.00000	639	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			1,085.00000	979	29.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			497.00000	723	29.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			1,279.00000	1,140	28.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			340.00000	535	28.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,551.00000	1,369	27.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			212.00000	364	27.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,551.00000	1,369	27.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			212.00000	364	27.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,588.00000	1,402	27.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.05	Put			199.00000	346	27.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,515.00000	1,338	27.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			226.00000	382	27.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,376.00000	1,218	28.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			288.00000	463	28.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,410.00000	1,245	27.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			271.00000	440	27.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			1,311.00000	1,166	28.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			322.00000	510	28.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,701.00000	1,502	27.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			163.00000	296	27.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			1,445.00000	1,276	27.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			256.00000	420	27.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,625.00000	1,435	27.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			186.00000	329	27.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			2,032.00000	1,793	26.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			93.00000	187	26.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,946.00000	1,717	26.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			107.00000	211	26.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,862.00000	1,643	27.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			123.00000	238	27.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,780.00000	1,572	27.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			141.00000	266	27.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,410.00000	1,245	27.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			271.00000	440	27.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,989.00000	1,755	26.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			100.00000	199	26.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,904.00000	1,680	27.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			115.00000	224	27.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,821.00000	1,607	27.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			132.00000	252	27.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,740.00000	1,537	27.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			152.00000	281	27.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,663.00000	1,468	27.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			174.00000	312	27.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,588.00000	1,402	27.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			199.00000	346	27.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,780.00000	1,572	27.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			141.00000	266	27.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,343.00000	1,192	28.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			304.00000	486	28.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,515.00000	1,338	27.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			226.00000	382	27.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,247.00000	1,116	28.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			358.00000	560	28.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.65	Call			1,189.00000	1,068	28.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			400.00000	612	28.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,247.00000	1,116	28.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			358.00000	560	28.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,189.00000	1,068	28.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			400.00000	612	28.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			1,136.00000	1,022	29.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			447.00000	667	29.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,216.00000	1,092	28.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			378.00000	586	28.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,904.00000	1,680	27.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			115.00000	224	27.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,740.00000	1,537	27.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			152.00000	281	27.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,376.00000	1,218	28.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			288.00000	463	28.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,216.00000	1,092	28.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			378.00000	586	28.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,110.00000	1,000	29.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			472.00000	695	29.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			781.00000	712	31.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			942.00000	1,206	31.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			703.00000	642	32.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,114.00000	1,387	32.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			635.00000	582	33.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,296.00000	1,576	33.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			1,015.00000	918	30.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			576.00000	812	30.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,110.00000	1,000	29.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			472.00000	695	29.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			748.00000	683	32.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			1,010.00000	1,277	32.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			587.00000	539	34.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,448.00000	1,733	34.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			798.00000	726	31.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			909.00000	1,171	31.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			623.00000	571	33.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,334.00000	1,615	33.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			2,075.00000	1,831	26.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			86.00000	176	26.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			454.00000	417	36.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			2,015.00000	2,311	36.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			366.00000	338	37.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,527.00000	2,832	37.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			298.00000	275	39.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	16.20	Put			3,060.00000	3,370	39.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			237.00000	207	39.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,598.00000	3,901	39.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			1,085.00000	979	29.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			497.00000	723	29.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			514.00000	474	35.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,725.00000	2,018	35.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			414.00000	381	36.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,225.00000	2,526	36.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			336.00000	310	38.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,748.00000	3,054	38.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			275.00000	247	39.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,286.00000	3,591	39.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			354.00000	326	38.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,615.00000	2,921	38.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			271.00000	241	39.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,332.00000	3,635	39.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			182.00000	159	39.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			4,043.00000	4,353	39.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			118.00000	104	39.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			4,779.00000	5,098	39.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			2,163.00000	1,910	26.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			74.00000	154	26.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			733.00000	669	32.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			1,044.00000	1,313	32.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			399.00000	368	37.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,311.00000	2,613	37.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			303.00000	280	39.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,015.00000	3,324	39.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			219.00000	191	39.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			3,730.00000	4,035	39.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			143.00000	125	39.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,454.00000	4,770	39.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			2,529.00000	2,242	26.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			41.00000	86	26.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			462.00000	424	36.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			1,973.00000	2,269	36.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			348.00000	321	38.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,659.00000	2,965	38.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			267.00000	235	39.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,378.00000	3,679	39.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			177.00000	155	39.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			4,089.00000	4,399	39.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,873.00000	2,559	26.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			35.00000	54	26.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.40	Call			2,119.00000	1,870	26.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			80.00000	165	26.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			524.00000	482	35.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,685.00000	1,977	35.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			392.00000	362	37.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,354.00000	2,657	37.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			213.00000	186	39.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			3,775.00000	4,081	39.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			3,315.00000	2,997	28.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			27.00000	42	28.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,556.00000	3,242	30.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			17.00000	36	30.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,775.00000	2,463	25.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			36.00000	57	25.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			689.00000	630	32.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			1,150.00000	1,424	32.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			505.00000	465	35.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,766.00000	2,060	35.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			379.00000	350	37.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,440.00000	2,744	37.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			289.00000	267	39.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			3,150.00000	3,461	39.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,653.00000	3,337	30.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			15.00000	31	30.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,873.00000	2,559	26.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			35.00000	54	26.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			524.00000	482	35.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,685.00000	1,977	35.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,605.00000	3,289	30.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			16.00000	34	30.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,824.00000	2,511	25.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			35.00000	55	25.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			703.00000	642	32.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,114.00000	1,387	32.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			385.00000	356	37.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,397.00000	2,700	37.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			294.00000	271	39.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			3,105.00000	3,415	39.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,751.00000	3,432	30.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			12.00000	27	30.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			2,972.00000	2,656	26.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			33.00000	51	26.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			2,207.00000	1,950	26.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			69.00000	144	26.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			544.00000	500	34.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	14.50	Put			1,605.00000	1,895	34.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			407.00000	375	37.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,268.00000	2,569	37.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			309.00000	285	39.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			2,970.00000	3,279	39.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,363.00000	3,046	29.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			25.00000	41	29.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,578.00000	2,285	25.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			40.00000	80	25.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			635.00000	582	33.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,296.00000	1,576	33.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			3,268.00000	2,949	28.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			29.00000	43	28.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			2,480.00000	2,199	26.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			42.00000	93	26.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			610.00000	560	33.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			1,372.00000	1,654	33.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			342.00000	315	38.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			2,703.00000	3,009	38.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			262.00000	229	39.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,424.00000	3,723	39.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			3,169.00000	2,851	27.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			30.00000	45	27.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			2,388.00000	2,114	26.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			50.00000	108	26.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			587.00000	539	34.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,448.00000	1,733	34.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			437.00000	402	36.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			2,099.00000	2,396	36.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			330.00000	304	38.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,792.00000	3,099	38.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			249.00000	218	39.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			3,511.00000	3,812	39.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			3,459.00000	3,144	29.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			21.00000	38	29.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			2,677.00000	2,373	25.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			38.00000	67	25.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,343.00000	1,192	28.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			304.00000	486	28.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			487.00000	448	35.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			1,848.00000	2,143	35.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			280.00000	253	39.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			3,241.00000	3,548	39.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			3,120.00000	2,802	27.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			31.00000	47	27.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.15	Call			2,343.00000	2,072	26.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			54.00000	117	26.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			576.00000	529	34.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			1,487.00000	1,773	34.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			429.00000	395	36.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			2,141.00000	2,439	36.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			325.00000	299	38.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			2,836.00000	3,144	38.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			243.00000	212	39.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			3,554.00000	3,856	39.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			3,021.00000	2,705	27.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			32.00000	49	27.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			2,252.00000	1,990	26.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			63.00000	134	26.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			314.00000	289	39.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			2,925.00000	3,234	39.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			231.00000	201	39.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,642.00000	3,946	39.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			3,070.00000	2,754	27.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			32.00000	48	27.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call			2,297.00000	2,031	26.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			58.00000	125	26.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call			422.00000	388	36.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put			2,183.00000	2,482	36.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call			319.00000	294	38.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			2,881.00000	3,189	38.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.34220		13.68280		28.83	0.00	0	1,000.00
€ / R On 12/06/2009 Currency Future	13.70	Call			1,091.00000	1,002	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,108.00000	1,360	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			1,040.00000	951	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,207.00000	1,459	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			1,007.00000	913	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,274.00000	1,521	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			1,109.00000	1,019	29.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,076.00000	1,326	29.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			1,166.00000	1,069	29.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			983.00000	1,227	29.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,206.00000	1,105	28.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			923.00000	1,163	28.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1,056.00000	971	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,174.00000	1,429	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,128.00000	1,035	29.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,045.00000	1,293	29.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,206.00000	1,105	28.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			923.00000	1,163	28.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.55	Call			1,146.00000	1,052	29.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,014.00000	1,260	29.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,246.00000	1,142	28.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			863.00000	1,100	28.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,326.00000	1,201	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			793.00000	1,009	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,246.00000	1,142	28.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			863.00000	1,100	28.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			1,272.00000	1,161	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			839.00000	1,069	28.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			1,226.00000	1,123	28.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			893.00000	1,131	28.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,128.00000	1,035	29.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,045.00000	1,293	29.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			961.00000	858	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,378.00000	1,616	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			810.00000	724	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,627.00000	1,882	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			679.00000	607	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,896.00000	2,165	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			593.00000	531	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,110.00000	2,389	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			742.00000	663	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,760.00000	2,021	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			883.00000	789	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,500.00000	1,746	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			921.00000	823	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,438.00000	1,680	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			759.00000	678	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,726.00000	1,986	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,466.00000	1,311	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			683.00000	868	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,353.00000	1,221	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			770.00000	979	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,555.00000	1,391	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			622.00000	799	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,843.00000	1,652	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			460.00000	610	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,810.00000	1,622	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			477.00000	630	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,877.00000	1,683	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			444.00000	591	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,810.00000	1,622	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			477.00000	630	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,679.00000	1,503	27.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.55	Put			547.00000	711	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,711.00000	1,532	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			529.00000	690	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,617.00000	1,446	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			584.00000	754	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			2,016.00000	1,811	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			384.00000	519	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,744.00000	1,562	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			511.00000	670	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,911.00000	1,715	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			429.00000	572	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,981.00000	1,778	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			398.00000	536	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,946.00000	1,746	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			413.00000	554	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			2,274.00000	2,048	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			291.00000	406	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			2,199.00000	1,979	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			316.00000	436	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			2,125.00000	1,910	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			342.00000	468	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			2,052.00000	1,844	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			369.00000	501	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,777.00000	1,592	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			494.00000	649	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			2,236.00000	2,013	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			303.00000	421	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,162.00000	1,944	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			329.00000	452	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			2,088.00000	1,877	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			355.00000	485	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,679.00000	1,503	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			547.00000	711	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,981.00000	1,778	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			398.00000	536	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,648.00000	1,475	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			565.00000	732	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,586.00000	1,418	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			603.00000	776	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			2,016.00000	1,811	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			384.00000	519	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,946.00000	1,746	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			413.00000	554	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,496.00000	1,337	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			663.00000	845	27.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	11.65	Call			2,312.00000	2,084	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			280.00000	391	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,162.00000	1,944	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			329.00000	452	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,617.00000	1,446	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			584.00000	754	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			1,437.00000	1,284	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			705.00000	892	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,381.00000	1,240	28.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			748.00000	948	28.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,496.00000	1,337	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			663.00000	845	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,648.00000	1,475	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			565.00000	732	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,525.00000	1,364	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			642.00000	821	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,843.00000	1,652	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			460.00000	610	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,777.00000	1,592	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			494.00000	649	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,525.00000	1,364	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			642.00000	821	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,466.00000	1,311	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			683.00000	868	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,409.00000	1,259	27.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			726.00000	917	27.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,381.00000	1,240	28.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			748.00000	948	28.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			1,185.00000	1,087	28.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			953.00000	1,195	28.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,146.00000	1,052	29.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,014.00000	1,260	29.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			1,074.00000	987	29.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,141.00000	1,394	29.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			1,299.00000	1,181	28.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			816.00000	1,039	28.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			1,023.00000	932	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,240.00000	1,490	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			902.00000	805	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,469.00000	1,713	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			864.00000	772	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,532.00000	1,780	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			828.00000	740	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,595.00000	1,847	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			793.00000	708	29.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.55	Put			1,660.00000	1,916	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			726.00000	649	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,793.00000	2,057	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			695.00000	621	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,862.00000	2,129	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			664.00000	594	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			1,931.00000	2,202	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			635.00000	568	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			2,002.00000	2,276	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			991.00000	894	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,308.00000	1,552	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			846.00000	756	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,563.00000	1,813	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			776.00000	693	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,693.00000	1,951	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			883.00000	789	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,500.00000	1,746	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			846.00000	756	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,563.00000	1,813	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			776.00000	693	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,693.00000	1,951	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			710.00000	635	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,827.00000	2,093	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			649.00000	581	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			1,967.00000	2,239	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			621.00000	555	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			2,038.00000	2,313	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			566.00000	507	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,183.00000	2,465	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			541.00000	484	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,258.00000	2,542	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			516.00000	463	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,333.00000	2,620	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			492.00000	442	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,409.00000	2,699	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			710.00000	635	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,827.00000	2,093	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			679.00000	607	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,896.00000	2,165	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			566.00000	507	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,183.00000	2,465	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			961.00000	858	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,378.00000	1,616	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1,056.00000	971	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,174.00000	1,429	29.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.05	Call			976.00000	876	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,343.00000	1,584	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,353.00000	1,221	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			770.00000	979	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			1,023.00000	932	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,240.00000	1,490	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			976.00000	876	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,343.00000	1,584	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			941.00000	840	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,408.00000	1,648	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			1,109.00000	1,019	29.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,076.00000	1,326	29.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			941.00000	840	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,408.00000	1,648	29.73	0.00	0	0.00
ALBI On 05/02/2009 Index Future			294.79100		291.91000		0.00	0.00	0	607.00
ALBI On 07/05/2009 Index Future			303.13100		300.16500		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			307.41800		304.81200		0.00	0.00	0	0.00
CRD1 On 05/02/2009 Index Future			123.02700		122.31300		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			126.55700		125.82200		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			129.97900		129.22300		0.00	0.00	0	2.00
GOVI On 05/02/2009 jGovi			296.23750		293.51850		0.00	0.00	0	509.00
GOVI On 07/05/2009 jGovi			304.73850		301.94000		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			312.97800		310.10100		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			339.62700		341.40500		0.00	0.00	0	1.00
ILBI On 07/05/2009 Index Future			349.39200		351.20900		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			9.25900		9.46600		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.21600		8.37200		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			7.56600		7.69500		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.43200		8.58200		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.15400		8.30300		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.24200		8.38400		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
J207 On 15/01/2020 jSwap			8.13100		8.27000		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.17500		12.17500		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			10.72400		10.92800		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			8.96900		9.24600		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.95600		8.24300		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.25100		7.58300		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			8.08900		8.33600		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.65700		7.89100		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.46800		7.67700		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			7.84300		8.00700		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			7.66400		7.82400		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			7.59200		7.74400		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			7.78500		7.93400		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			7.66400		7.81100		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			7.59900		7.74200		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.80000		11.80000		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			11.90300		11.91700		0.00	0.00	0	0.00
JROD On 30/01/2009 jRod			12.05900		12.09300		0.00	0.00	0	0.00
JROD On 27/02/2009 jRod			11.96100		11.98600		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			11.90000		11.93700		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			11.74100		11.79000		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			11.61600		11.65800		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			11.42500		11.48200		0.00	0.00	0	0.00
OTH1 On 05/02/2009 Index Future			258.80300		282.26200		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			294.00500		290.36100		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			301.95400		298.20900		0.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future			7.56800		7.73400		3.00	0.00	0	4,514.00
R153 On 05/02/2009 Bond Future	10.00	Call			3,354.00000	3,602	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			7.00000	4	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			6.83500		7.03500		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,263.00000	3,466	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			459.00000	403	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			5.82900		6.07900		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,550.00000	4,752	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			771.00000	708	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R153 On 06/08/2009 Bond Future	10.00	Call		4,739.00000	4,945	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put		710.00000	652	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			7.79900	7.97400		11.95	17,478,683.30	130	7,050.00
R157 On 05/02/2009 Bond Future	8.25	Call		3,729.00000	4,366	12.03	0.00	0	850.00
R157 On 05/02/2009 Bond Future	8.25	Put		2,106.00000	1,700	12.03	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call		5,647.00000	6,432	12.20	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put		1,152.00000	894	12.20	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call		11,496.00000	12,483	12.70	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put		185.00000	129	12.70	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call		7,868.00000	8,761	12.40	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put		585.00000	436	12.40	0.00	0	850.00
R157 On 05/02/2009 Bond Future	9.50	Call		9,051.00000	9,984	12.50	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put		406.00000	296	12.50	0.00	0	0.00
R157 On 07/05/2009 Bond Future			7.62400	7.80800		11.95	0.00	0	1,624.00
R157 On 07/05/2009 Bond Future	9.00	Call		8,320.00000	9,132	12.30	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put		1,658.00000	1,398	12.30	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.45000	7.64400		0.00	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call		8,771.00000	9,821	0.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put		125.00000	77	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			7.74500	7.91700		0.00	0.00	0	2,830.00
R186 On 05/02/2009 Bond Future	9.25	Call		13,650.00000	15,593	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put		0.00000	0	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			7.63900	7.81500		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call		12,324.00000	14,322	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put		2.00000	0	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future			7.54100	7.72100		0.00	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call		13,289.00000	15,337	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put		7.00000	2	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			12.01300	11.97700		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call		900.00000	893	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put		963.00000	958	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			10.97100	10.95600		0.53	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call		150.00000	147	0.53	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put		137.00000	139	0.53	0.00	0	0.00
R201 On 05/02/2009 Bond Future			7.83000	8.01500		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call		5,615.00000	6,486	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put		5.00000	1	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			7.61900	7.81400		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call		6,388.00000	7,264	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put		48.00000	25	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R201 On 06/08/2009 Bond Future			7.41000	7.61600		0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call		7,085.00000	7,973	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put		93.00000	55	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			7.85600	8.05000		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call		7,065.00000	8,270	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put		1.00000	0	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			7.70100	7.90300		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call		6,464.00000	7,685	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put		36.00000	13	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			7.55000	7.76000		0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call		8,553.00000	9,811	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put		36.00000	16	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			7.86800	8.06200		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call		7,559.00000	8,869	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put		0.00000	0	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			7.72900	7.93000		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call		6,836.00000	8,168	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put		26.00000	9	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future			7.59800	7.80500		0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call		9,016.00000	10,384	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put		20.00000	8	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			7.80500	8.00100		0.00	0.00	0	1,730.00
R206 On 05/02/2009 Bond Future	9.25	Call		4,806.00000	5,579	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put		10.00000	3	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			7.56800	7.77700		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call		4,687.00000	5,439	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		129.00000	75	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.32600	7.54800		0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call		6,184.00000	6,964	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put		122.00000	76	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			7.84600	8.03900		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call		7,907.00000	9,254	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put		0.00000	0	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			7.72100	7.92000		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call		7,096.00000	8,471	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put		13.00000	4	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future			7.60100	7.80600		0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call		9,292.00000	10,706	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put		10.00000	3	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R208 On 05/02/2009 Bond Future			7.83100	8.00500		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call		5,147.00000	6,404	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Put		3.00000	0	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future			7.71200	7.89300		0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call		5,915.00000	7,208	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put		27.00000	8	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			7.65100	7.83700		0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call		9,399.00000	10,733	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put		7.00000	2	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			7.39300	7.57400		0.00	0.00	0	5,545.00
R209 On 05/02/2009 Bond Future	9.00	Call		12,599.00000	14,450	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put		0.00000	0	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future			7.30600	7.49000		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call		13,430.00000	15,338	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put		0.00000	0	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future			7.22500	7.41200		0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call		12,233.00000	14,197	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put		0.00000	0	0.00	0.00	0	0.00
TRT1 On 05/02/2009 Index Future			292.46000	289.75700		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			300.85300	298.07000		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			308.98800	306.12600		0.00	0.00	0	100.00
ZAAD On 12/12/2008 Currency Future			6.40130	6.58440		33.84	460,893.60	72	5,463.00
ZAAD On 12/12/2008 Currency Future	6.60	Call		223.00000	121	36.65	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Put		239.00000	320	36.65	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call		244.00000	135	35.92	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put		209.00000	283	35.92	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Call		172.00000	88	38.91	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Put		338.00000	437	38.91	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Call		187.00000	98	38.15	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put		303.00000	397	38.15	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call		204.00000	109	37.40	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put		270.00000	357	37.40	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Call		145.00000	69	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Put		411.00000	518	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call		134.00000	60	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put		449.00000	558	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call		158.00000	80	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put		374.00000	479	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call		204.00000	109	37.40	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put		270.00000	357	37.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	7.50	Call			32.00000	7	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.50	Put			948.00000	1,106	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.60	Call			24.00000	5	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.60	Put			1,040.00000	1,204	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Call			48.00000	13	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Put			814.00000	962	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			71.00000	23	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			686.00000	821	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			101.00000	37	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			567.00000	686	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			123.00000	51	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			488.00000	600	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Call			346.00000	209	33.22	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Put			111.00000	158	33.22	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Call			411.00000	261	32.23	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Put			76.00000	110	32.23	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			486.00000	325	31.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			52.00000	74	31.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			290.00000	168	34.52	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			156.00000	216	34.52	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call			447.00000	292	31.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put			62.00000	90	31.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			290.00000	168	34.52	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			156.00000	216	34.52	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			158.00000	80	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			374.00000	479	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			244.00000	135	35.92	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			209.00000	283	35.92	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			377.00000	233	32.61	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			92.00000	132	32.61	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			316.00000	187	33.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			132.00000	186	33.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Call			266.00000	150	35.19	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Put			182.00000	249	35.19	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			134.00000	60	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			449.00000	558	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Call			113.00000	44	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Put			529.00000	643	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			101.00000	37	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			567.00000	686	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			80.00000	27	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			645.00000	776	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Call			62.00000	19	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Put			728.00000	868	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			123.00000	51	39.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	6.95	Put			488.00000	600	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			80.00000	27	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			645.00000	776	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			316.00000	187	33.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			132.00000	186	33.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Call			90.00000	32	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Put			605.00000	730	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Call			527.00000	361	31.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Put			42.00000	60	31.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Call			612.00000	439	31.18	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Put			28.00000	37	31.18	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			377.00000	233	32.61	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			92.00000	132	32.61	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Call			795.00000	614	31.18	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Put			10.00000	13	31.18	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Call			702.00000	524	31.18	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Put			17.00000	23	31.18	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Call			842.00000	661	31.18	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Put			8.00000	10	31.18	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Call			748.00000	569	31.18	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Put			13.00000	17	31.18	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call			656.00000	481	31.18	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put			22.00000	29	31.18	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call			569.00000	399	31.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put			34.00000	48	31.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			486.00000	325	31.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			52.00000	74	31.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call			569.00000	399	31.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put			34.00000	48	31.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call			656.00000	481	31.18	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put			22.00000	29	31.18	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call			37.00000	9	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put			903.00000	1,058	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call			28.00000	6	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put			994.00000	1,155	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call			37.00000	9	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put			903.00000	1,058	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call			28.00000	6	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put			994.00000	1,155	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Call			21.00000	4	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Put			1,087.00000	1,253	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Call			16.00000	3	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Put			1,181.00000	1,351	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			71.00000	23	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			686.00000	821	39.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	7.30	Call			55.00000	16	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put			771.00000	915	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call			42.00000	11	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put			858.00000	1,010	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call			18.00000	3	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put			1,134.00000	1,302	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Call			14.00000	2	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Put			1,229.00000	1,401	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Call			10.00000	1	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put			1,326.00000	1,500	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Call			7.00000	1	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Put			1,423.00000	1,600	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call			42.00000	11	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put			858.00000	1,010	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call			18.00000	3	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put			1,134.00000	1,302	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Call			10.00000	1	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put			1,326.00000	1,500	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Call			55.00000	16	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put			771.00000	915	39.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call			447.00000	292	31.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put			62.00000	90	31.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Call			187.00000	98	38.15	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put			303.00000	397	38.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.51230		6.70200		25.89	0.00	0	2,036.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			404.00000	310	27.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			402.00000	497	27.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			404.00000	310	27.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			402.00000	497	27.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			386.00000	295	27.67	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			434.00000	533	27.67	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			340.00000	258	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			538.00000	646	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			355.00000	270	28.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			503.00000	607	28.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			370.00000	282	28.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			468.00000	570	28.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			370.00000	282	28.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			468.00000	570	28.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			326.00000	242	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			574.00000	680	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			314.00000	227	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			612.00000	714	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			326.00000	242	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			574.00000	680	28.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	6.90	Call			340.00000	258	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			538.00000	646	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			301.00000	212	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			649.00000	750	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			147.00000	91	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			1,095.00000	1,228	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			121.00000	72	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,219.00000	1,360	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			179.00000	113	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			977.00000	1,101	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			229.00000	151	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			827.00000	939	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			273.00000	186	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			721.00000	823	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			290.00000	199	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			688.00000	786	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			504.00000	395	25.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			252.00000	332	25.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			553.00000	435	24.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			201.00000	273	24.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			614.00000	483	23.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			162.00000	221	23.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			461.00000	358	26.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			309.00000	396	26.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			581.00000	458	24.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			179.00000	246	24.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			461.00000	358	26.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			309.00000	396	26.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			442.00000	341	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			340.00000	428	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			422.00000	325	26.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			370.00000	462	26.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			527.00000	414	25.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			225.00000	302	25.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			482.00000	376	25.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			280.00000	364	25.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			504.00000	395	25.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			252.00000	332	25.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			301.00000	212	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			649.00000	750	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			649.00000	510	23.65	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			147.00000	197	23.65	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			527.00000	414	25.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			225.00000	302	25.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			273.00000	186	28.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.15	Put			721.00000	823	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			258.00000	173	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			756.00000	861	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			229.00000	151	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			827.00000	939	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			202.00000	131	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			900.00000	1,019	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			243.00000	162	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			791.00000	900	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			215.00000	141	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			863.00000	978	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			422.00000	325	26.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			370.00000	462	26.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			721.00000	569	23.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			119.00000	157	23.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			649.00000	510	23.65	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			147.00000	197	23.65	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			876.00000	713	23.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			74.00000	100	23.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			797.00000	639	23.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			95.00000	127	23.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			836.00000	675	23.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			84.00000	113	23.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			758.00000	604	23.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			106.00000	141	23.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			684.00000	539	23.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			132.00000	177	23.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			684.00000	539	23.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			132.00000	177	23.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			258.00000	173	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			756.00000	861	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			202.00000	131	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			900.00000	1,019	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			190.00000	122	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			938.00000	1,060	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			168.00000	105	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			1,016.00000	1,143	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			157.00000	98	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			1,055.00000	1,185	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			138.00000	84	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			1,136.00000	1,272	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			106.00000	61	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,304.00000	1,449	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			106.00000	61	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,304.00000	1,449	28.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	8.00	Call		92.00000	52	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put		1,390.00000	1,540	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call		80.00000	45	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put		1,478.00000	1,632	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call		70.00000	38	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put		1,568.00000	1,725	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call		129.00000	78	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put		1,177.00000	1,315	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call		113.00000	67	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put		1,261.00000	1,404	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call		99.00000	57	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put		1,347.00000	1,494	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call		86.00000	48	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put		1,434.00000	1,586	28.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.61410	6.80720		24.54	0.00	0	600.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		537.00000	418	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		530.00000	604	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		537.00000	418	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		530.00000	604	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		520.00000	403	25.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		563.00000	639	25.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		459.00000	347	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		702.00000	782	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		488.00000	376	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		631.00000	712	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		504.00000	389	26.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		597.00000	675	26.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		488.00000	376	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		631.00000	712	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call		445.00000	330	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put		738.00000	816	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		432.00000	314	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		775.00000	850	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		459.00000	347	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		702.00000	782	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call		473.00000	364	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put		666.00000	750	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		432.00000	314	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		775.00000	850	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		246.00000	159	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,239.00000	1,345	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		224.00000	143	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,317.00000	1,428	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call		296.00000	198	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put		1,088.00000	1,184	26.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	7.40	Call			353.00000	244	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			946.00000	1,030	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			402.00000	284	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			845.00000	920	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			420.00000	299	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			812.00000	885	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			632.00000	502	24.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			374.00000	438	24.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			673.00000	539	23.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			316.00000	375	23.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			696.00000	559	23.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			289.00000	345	23.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			593.00000	466	24.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			436.00000	502	24.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			696.00000	559	23.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			289.00000	345	23.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			593.00000	466	24.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			436.00000	502	24.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			520.00000	403	25.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			563.00000	639	25.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			574.00000	449	25.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			467.00000	535	25.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			651.00000	520	23.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			344.00000	406	23.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			613.00000	484	24.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			405.00000	470	24.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			504.00000	389	26.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			597.00000	675	26.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			758.00000	604	22.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			251.00000	290	22.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			574.00000	449	25.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			467.00000	535	25.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			420.00000	299	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			812.00000	885	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			385.00000	270	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			878.00000	956	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			353.00000	244	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			946.00000	1,030	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			323.00000	220	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			1,016.00000	1,106	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			555.00000	433	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			498.00000	569	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			369.00000	257	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			912.00000	993	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			338.00000	232	26.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	7.45	Put			981.00000	1,068	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			824.00000	655	22.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			217.00000	241	22.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			964.00000	788	22.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			157.00000	173	22.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			892.00000	720	22.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			185.00000	206	22.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			824.00000	655	22.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			217.00000	241	22.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			758.00000	604	22.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			251.00000	290	22.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			928.00000	753	22.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			171.00000	189	22.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			858.00000	687	22.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			201.00000	223	22.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			791.00000	629	22.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			234.00000	265	22.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			727.00000	581	22.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			270.00000	317	22.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			858.00000	687	22.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			201.00000	223	22.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			309.00000	209	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,052.00000	1,144	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			283.00000	187	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,125.00000	1,223	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			385.00000	270	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			878.00000	956	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			270.00000	178	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,163.00000	1,263	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			270.00000	178	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,163.00000	1,263	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			246.00000	159	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,239.00000	1,345	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			224.00000	143	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,317.00000	1,428	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			204.00000	127	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,397.00000	1,513	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			185.00000	114	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,478.00000	1,600	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			168.00000	101	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,561.00000	1,687	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			153.00000	90	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,645.00000	1,776	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			168.00000	101	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,561.00000	1,687	26.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	7.55	Call			309.00000	209	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,052.00000	1,144	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			673.00000	539	23.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			316.00000	375	23.53	0.00	0	0.00

Total for Derivatives:								24,160,773,139.00	46,460	354,160.00
-------------------------------	--	--	--	--	--	--	--	--------------------------	---------------	-------------------

Grand Total:								24,160,773,139.00	46,460	354,160.00
---------------------	--	--	--	--	--	--	--	--------------------------	---------------	-------------------